

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| OMB APPROVAL                                 |           |
|----------------------------------------------|-----------|
| OMB Number:                                  | 3235-0287 |
| Estimated average burden hours per response: | 0.5       |

|                                                                  |         |          |                                                                              |  |  |                                                                                                                                                                                                                                      |  |  |
|------------------------------------------------------------------|---------|----------|------------------------------------------------------------------------------|--|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|
| 1. Name and Address of Reporting Person*<br><u>Sammann Derek</u> |         |          | 2. Issuer Name and Ticker or Trading Symbol<br><u>CME GROUP INC. [ cme ]</u> |  |  | 5. Relationship of Reporting Person(s) to Issuer<br>(Check all applicable)<br>Director 10% Owner<br><input checked="" type="checkbox"/> Officer (give title below) Other (specify below)<br><u>Sr MD FX Metals &amp; Options Sol</u> |  |  |
| (Last)                                                           | (First) | (Middle) | 3. Date of Earliest Transaction (Month/Day/Year)<br><u>08/15/2013</u>        |  |  | 6. Individual or Joint/Group Filing (Check Applicable Line)<br><input checked="" type="checkbox"/> Form filed by One Reporting Person<br>Form filed by More than One Reporting Person                                                |  |  |
| 20 S. WACKER DRIVE                                               |         |          | 4. If Amendment, Date of Original Filed (Month/Day/Year)                     |  |  |                                                                                                                                                                                                                                      |  |  |
| (Street)<br><u>CHICAGO IL 60606</u>                              |         |          |                                                                              |  |  |                                                                                                                                                                                                                                      |  |  |
| (City) (State) (Zip)                                             |         |          |                                                                              |  |  |                                                                                                                                                                                                                                      |  |  |

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) |   | 4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5) |            |                        | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|----------------------------------------------------|--------------------------------|---|-------------------------------------------------------------------|------------|------------------------|-----------------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------|
|                                 |                                      |                                                    | Code                           | V | Amount                                                            | (A) or (D) | Price                  |                                                                                               |                                                          |                                                       |
| Common Stock Class A            | 08/15/2013                           |                                                    | M                              |   | 1,240                                                             | A          | \$54.37                | 19,340                                                                                        | D                                                        |                                                       |
| Common Stock Class A            | 08/15/2013                           |                                                    | S                              |   | 1,240                                                             | D          | \$74.78 <sup>(1)</sup> | 18,100                                                                                        | D                                                        |                                                       |
| Common Stock Class A            | 08/15/2013                           |                                                    | M                              |   | 6,320                                                             | A          | \$54.3                 | 24,420                                                                                        | D                                                        |                                                       |
| Common Stock Class A            | 08/15/2013                           |                                                    | S                              |   | 6,320                                                             | D          | \$74.78 <sup>(1)</sup> | 18,100                                                                                        | D                                                        |                                                       |
| Common Stock Class A            | 08/15/2013                           |                                                    | M                              |   | 2,970                                                             | A          | \$56.87                | 21,070                                                                                        | D                                                        |                                                       |
| Common Stock Class A            | 08/15/2013                           |                                                    | S                              |   | 2,970                                                             | D          | \$74.78 <sup>(1)</sup> | 18,100                                                                                        | D                                                        |                                                       |

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) |   | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) |       | 6. Date Exercisable and Expiration Date (Month/Day/Year) |                 | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |       |
|--------------------------------------------|--------------------------------------------------------|--------------------------------------|----------------------------------------------------|--------------------------------|---|----------------------------------------------------------------------------------------|-------|----------------------------------------------------------|-----------------|-----------------------------------------------------------------------------------|--------------------------------------------|----------------------------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------------|-------|
|                                            |                                                        |                                      |                                                    | Code                           | V | (A)                                                                                    | (D)   | Date Exercisable                                         | Expiration Date |                                                                                   |                                            |                                                                                                    |                                                           |                                                        | Title |
| Non-Qualified Stock Option (right to buy)  | \$54.3                                                 | 08/15/2013                           |                                                    | M                              |   |                                                                                        | 6,320 | 09/15/2012 <sup>(2)</sup>                                | 09/15/2020      | Common Stock Class A                                                              | 6,320                                      | \$0                                                                                                | 6,320                                                     | D                                                      |       |
| Non-Qualified Stock Option (right to buy)  | \$54.37                                                | 08/15/2013                           |                                                    | M                              |   |                                                                                        | 1,240 | 09/15/2012 <sup>(3)</sup>                                | 09/15/2021      | Common Stock Class A                                                              | 1,240                                      | \$0                                                                                                | 3,720                                                     | D                                                      |       |
| Non-Qualified Stock Option (right to buy)  | \$56.87                                                | 08/15/2013                           |                                                    | M                              |   |                                                                                        | 2,970 | 09/15/2012 <sup>(4)</sup>                                | 09/15/2019      | Common Stock Class A                                                              | 2,970                                      | \$0                                                                                                | 198                                                       | D                                                      |       |

**Explanation of Responses:**

- On August 15, 2013, Mr. Sammamn sold a total of 10,530 shares of CME Group Class A common stock at an average price of \$74.78 per share, including the exercise of options. The price ranges were \$74.30 through \$74.83. The Company maintains a record of the transactions and copies will be provided upon request.
- On September 15, 2012, this option vested with respect to 50% of the granted number of shares covered by the option.
- On September 15, 2012, this option vested with respect to 25% of the granted number of shares covered by the option.
- On September 15, 2012, this option vested with respect to 75% of the granted number of shares covered by the option.

by: Margaret Austin Wright 08/19/2013  
for: Derek L. Sammamn

\*\* Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

\* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

**Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.**